

**AD-A252 385**



(2)

**PROGRESS REPORT FOR THE  
OFFICE OF NAVAL RESEARCH**

*N00014-91-J-1334*

**SUBMITTED TO**

Dr. Rabinder N. Madan  
Program Manager  
Systems and Electromagnetic Theory  
Office of Naval Research  
800 N. Quincy St., Code 1114  
Arlington, Virginia 22217-5000

**DTIC  
ELECTE  
JUL 02 1992  
S A D**

**Signal Processing in Impulsive  
Electromagnetic Interference**

June 30, 1992

**Principal Investigator**

Serena M. Zabin  
S.S.# 339-56-6537  
Assistant Professor  
Georgia Institute of Technology  
School of Electrical Engineering  
Atlanta, Georgia 30332-0250  
Phone: (404) 853-9484

This document has been approved  
for public release and sale; its  
distribution is unlimited.

**92-17221**



**Title:** Signal Processing in Impulsive Electromagnetic Interference

**Principal Investigator:** Serena M. Zabin

**Location:** Georgia Institute of Technology  
School of Electrical Engineering  
Atlanta, GA 30332

**Telephone Number:** (404) 853-9484

**Grant Number:** N00014-91-J-1334

**R&T Number:** 4148128---01

**Scientific Officer:** Dr. Rabinder N. Madan

Accession For	
NTIS CRA&I	<input checked="" type="checkbox"/>
DTIC TAB	<input type="checkbox"/>
Unannounced	<input type="checkbox"/>
Justification	
By <i>per A 244 356</i>	
Distribution /	
Availability Codes	
Dist	Availability Special
A-1	

### SCIENTIFIC OBJECTIVE

Statistical signal processing functions such as signal detection, estimation, and identification play a key role in the development of effective communications, radar, and sonar systems. For example, advanced statistical methods are emerging as being particularly important in digital communications systems operating in channels corrupted by interference from such phenomena as multiple-access noise, intentional jamming, and impulsive noise sources. Conventional demodulation methods, such as coherent matched filtering, often suffer serious performance degradation when subjected to interference of these types; however, this degradation can frequently be eliminated through the use of more sophisticated signal processing techniques.

A central issue in the design of effective signal processing procedures for systems operating in channels such as those noted above is that of channel identification. Although certain aspects of channel identification have been studied extensively, one area in which there is a pressing need for further research is that of identification of impulsive channels. Communication systems are seldom interfered with by white Gaussian noise alone, yet receiving systems in general use are those which are optimum for white Gaussian noise. The man-made electromagnetic environment, and much of the natural one, is basically "impulsive," i.e., it has a highly structured form characterized by significant probabilities of large interference levels. In addition to the man-made electromagnetic environment, there are many other different, common and widely-used communications and remote-sensing type channels where impulsive noise dominates, e.g., extra-low-frequency (ELF) channels, urban radio networks, underwater acoustic channels, and telephone line channels. This is in contrast to the Gaussian noise processes inherent in transmitting and receiving elements. Since the conventional receivers are effectively linear, the impulsive character of the interference can drastically the performance of conventional systems. Furthermore, since it has been well-established that the performance of communications, radar, and sonar systems can be greatly enhanced if the true statistics of the channel are known and exploited, the problem of identification of impulsive noise channels is important in the development of systems that can approach the performance limits set by such channels.

This research project is concerned with the design and development of new nonlinear algorithms for identification of nongaussian noise processes and for reception of signals corrupted by nongaussian noise. In particular, the overall objectives of this research project are: (i) the development of suitable

channel models for impulsive interference; (ii) the derivation and analysis of new globally optimum nonlinear estimation procedures for the identification of impulsive interference channels, and (iii) application of the developed algorithms in the design of optimum and sub-optimum adaptive receivers for the detection of signals in non-Gaussian noise environments.

## **RESEARCH SUMMARY**

During this reporting period, the focus of our work has been on the problem of obtaining optimum and efficient identification and detection procedures for impulsive channels. Of particular interest is the Middleton Class A noise model, which is a widely-accepted statistical-physical model for impulsive interference superimposed on a Gaussian background. The model has two basic parameters that can be adjusted to fit a wide variety of impulsive noise phenomena occurring in practice.

We have considered the problem of basic batch estimation of the Class A parameters [15]-[17]. In particular, we have developed a consistent and asymptotically efficient estimator of the Class A parameters that is practically efficient as well. The development of this estimator began with an improved method-of-moments estimator of the parameters based on the extraction of two moments chosen for their sensitivity to the channel parameters. We have shown that this moments estimator is relatively simple to implement and yields unique estimates of the parameters that converge to the true parameters at near-optimal rates. We have also shown, via an extensive simulation study, that the estimator yields good estimates of the parameters for moderate sample sizes but that a significant improvement in performance over the method-of-moments estimator is possible if an asymptotically efficient estimator can be found. The search for such an estimator began with a search for a method which identifies the consistent, and hence, asymptotically efficient sequence of roots to the likelihood equation. One method that has the potential of providing such an estimator is maximum likelihood. We have shown in this study that the maximum likelihood estimate (MLE) is consistent for the Class estimation problem, despite the existence of multiple roots in the asymptotic likelihood equation. However, the existence of these multiple roots makes the MLE very difficult to implement. Fortunately, the consistent sequence of roots can be located using an alternative method. This method consists of initiating Newton's root-finding method on the likelihood equation with the method-of-moments estimator and, in so doing, both the consistency of the moments estimator and the efficiency of likelihood-based estimation are retained. We have shown that this Moment/Likelihood procedure does indeed yield consistent and asymptotically efficient estimates of the parameters. Moreover, via an extensive simulation study, it was seen that the proposed Moment/Likelihood procedure yields excellent estimates of the parameters for moderate sample sizes. In addition, we have developed an optimization scheme based on the simplex method that can be shown to converge to a relative maximum of the likelihood function. An extensive simulation study of this scheme indicates that it performs very well for small sample sizes.

The problem of recursive estimation of the Class A parameters was also investigated. Our primary objective in this phase of the study was the development of recursive channel estimators that are efficient for small sample sizes. Only in this way can we guarantee that our channel estimator is capable of tracking rapidly-varying nongaussian channels. In particular, we have developed a global recursive estimator of the parameters that can overcome the shortcomings of conventional recursive stochastic gradient-type algorithms which make them unsuitable for impulsive channel identification. The primary shortcoming is that the conventional algorithms cannot uniquely identify the Class A parameters due to the existence of multiple roots in the asymptotic likelihood equation. This recursive estimator is based on the use of a nonstandard stochastic approximation procedure wherein the standard Fisher's information matrix, which governs the step size in the recursion, is replaced with a "complete-data" information matrix. Two initiating estimators for this complete-data stochastic approximation

procedure were developed. The first is a batch estimator which extracts estimates of the parameters directly from a histogram of the Class A envelope data. The second is a method-of-moments estimator applied to a nontraditional set of observations, referred to as "complete-data." At each iteration of this initiating recursive estimator, complete data are generated from the traditional, or incomplete, observations using the estimate of the parameters obtained at the previous iteration. A fixed parameter vector in the parameter space initiates the process. By equating sample moments of the complete data to the true moments, estimates of the parameters are then obtained. Both initiating estimators were found to yield estimates which lie in the region of convergence of the stochastic approximation procedure. Moreover, via an extensive simulation study, it was seen that the proposed stochastic-approximation-based estimators yielded global recursive procedures through which excellent estimates of the parameters were obtained for small sample sizes.

During this period, we have also developed efficient detection algorithms for a wide range of impulsive noise models, including the Class A, Johnson, and Laplacian models. The design of these detection schemes was based on the use of nonparametric density estimates in the optimum detection strategy. In particular, we have considered nonparametric density estimates based on the kernel estimator, which is well-suited for the heavy-tailed distributions considered in this study. Various modifications to the basic form of this estimator were made in order to improve its performance for small samples sizes. These modifications include: (i) a nonsymmetric kernel estimator for estimating envelope densities; and (ii) a heuristically-motivated variable-kernel estimator based on a generalization of the automatic and nearest-neighbor kernel estimates. These density estimates were then used in the design of efficient adaptive receivers for detection of signals in the aforementioned noise environments. In particular, the adaptive receiver for the small-signal detection problem was constructed by estimating the optimum small-signal nonlinearity using the nonparametric density estimates. The efficiency of the nonlinear detectors formed with the kernel estimator were then compared to the locally-optimum detector based on the actual interference density. Via an extensive small-sample-size performance analysis, it was seen that the proposed detection schemes yielded near-optimum performance for the wide class of impulsive noise densities considered in this study.

## PUBLICATIONS

### Journal Articles

- [1] S. M. Zabin, H. V. Poor, "Parameter Estimation for Middleton Class A Interference Processes," *IEEE Transactions on Communications*, vol. COM-37, no. 10, pp. 1042-1051, 1989.
- [2] S. M. Zabin, H. V. Poor, "Recursive Algorithms for Identification of Impulsive Noise Channels," *IEEE Transactions on Information Theory*, vol. 36, no. 3, pp. 559-578, 1990.
- [3] S. M. Zabin, H. V. Poor, "Efficient Estimation of Class A Noise Parameters via the EM Algorithm," *IEEE Transactions on Information Theory*, vol. 37, no. 1, pp. 60-72, 1991.
- [4] S. M. Zabin, G. F. Wright, "Nonparametric Density Estimation and Detection of Signals in Impulsive Noise," in preparation for submission to *IEEE Transactions on Communications*.
- [5] S. M. Zabin, D. S. Furbeck, "Maximum Likelihood Estimation of Nongaussian Mixtures," in preparation for submission to *IEEE Transactions on Communications*.
- [6] S. M. Zabin, G. F. Wright, "New Techniques for Estimation of Envelope Densities," in preparation for submission to *IEEE Transactions on Information Theory*.
- [7] S. M. Zabin, "Optimal Identification of Impulsive Interference Processes," in preparation for submission to *IEEE Transactions on Information Theory*.

### Conference Papers

- [8] S. M. Zabin, H. V. Poor, "Identification of Impulsive Electromagnetic Interference Channels," *Industrial Affiliates Program in Communications, Antennas, and Propagation, Eighth Annual Workshop*, University of Illinois at Urbana-Champaign, p. 18, April 1986.
- [9] S. M. Zabin, H. V. Poor, "Parameter Estimation for the Class A Middleton Model," *Abstracts of Papers: 1986 IEEE International Symposium on Information Theory*, Ann Arbor, MI, p. 28, October 1986.
- [10] S. M. Zabin, H. V. Poor, "Recursive Estimation of the Class A Noise Model Parameters," *Proceedings of the 22nd Annual Conference on Information Sciences and Systems*, Princeton University, Princeton, NJ, p. 178, March 1988.
- [11] S. M. Zabin, H. V. Poor, "New Algorithms for the Identification of Impulsive Noise," *Abstracts of Papers: 1988 IEEE International Symposium on Information Theory*, Kobe, Japan, p. 31, June 1988.

- [12] S. M. Zabin, H. V. Poor, "Estimation of Impulsive-Channel Parameters via the EM Algorithm," *Proceedings of the 1989 Conference on Information Sciences and Systems*, The Johns Hopkins University, Baltimore, MD, p. 301, March 1989.
- [13] S. M. Zabin, H. V. Poor, "Optimum Identification of Impulsive Interference Channels," *Industrial Affiliates Program in Communications, Electromagnetics, Propagation, and Signal Processing, Eleventh Annual Workshop*, University of Illinois at Urbana-Champaign, p. 27, April 1989.
- [14] S. M. Zabin, H. V. Poor, "Efficient Identification of Impulsive Channels," *Abstracts of Papers: 1990 IEEE International Symposium on Information Theory*, San Diego, California, p. 96, January 1990.
- [15] S. M. Zabin, "Optimum Identification of Impulsive Noise Processes," *Proceedings of the 1991 IEEE International Symposium on Information Theory*, Budapest, Hungary, p. 160, June 1991.
- [16] S. M. Zabin, "Analysis of an Optimum Estimator for Nongaussian Channels," *Proceedings of the 26th Annual Conference on Information Sciences and Systems*, Princeton University, Princeton, NJ, March 1992.
- [17] S. M. Zabin, "Optimum and Efficient Algorithms for Impulsive Channel Identification," *Proceedings of the 1992 International Conference on Acoustics, Speech, and Signal Processing*, San Francisco, California, vol. 4, pp. 697-700, March 1992.

#### Technical Reports and Theses

- [18] S. M. Zabin, "Parameter Estimation for the Class A Middleton Model," M.S. Thesis, Department of Electrical and Computer Engineering, University of Illinois at Urbana-Champaign. Also Tech. Rep. No. R-1048, UILU-ENG85-2223, July 1985.
- [19] S. M. Zabin, "Identification of Impulsive Interference Channels," Ph.D. Dissertation, Department of Electrical and Computer Engineering, University of Illinois at Urbana-Champaign, July 1989. Also Tech. Rep. UILU-ENG-89-2224, Coordinated Science Laboratory, University of Illinois at Urbana-Champaign.